

Specifications	CAC 40 PROTECTIVE PUT index
Full name	CAC 40 PROTECTIVE PUT
Index Type	Strategy index
Index Governance Structure	The Strategy indexes Steering Committee is the Supervisor and responsible for setting the rules and the methodology of the CAC 40 Protective Put Index.
Composition	The CAC 40 Protective Put index is made up of the combination of a long position on the CAC 40 index and the purchase of a CAC 40 put option based on the CAC 40 index options. The CAC 40 put option purchased is an out of the money with 5% moneyness and a time to expiration of one month.
Underlying	CAC 40 Total Return Index
Calculation frequency	Continuously every 30 seconds
Base date	30/12/1999
Base level	100
Historic data available since	30/12/1999
Return index	-
Interconnection	Closely related to the CAC 40 index
Derivatives and linked products	The index is designed to be an underlying for ETFs
ISIN code	QS0011054333
Mnemonic code	CACPP
Other codes	Reuters(.CACPP) , Bloomberg(CACPP Index <GO>)
Launch date	19/06/2007
Last update	

Specifications	AEX PROTECTIVE PUT index
Full name	AEX PROTECTIVE PUT
Index Type	Strategy index
Index Governance Structure	The Strategy indexes Steering Committee is the Supervisor and responsible for setting the rules and the methodology of the AEX Protective Put Index.
Composition	The AEX Protective Put index is made up of the combination of a long position on the AEX index and the purchase of a AEX put option based on the AEX index options. The AEX put option purchased is an out of the money with 5% moneyness and a time to expiration of one month.
Underlying	AEX Total Return Index
Calculation frequency	Continuously every 15 seconds
Base date	30/12/1999
Base level	100
Historic data available since	30/12/1999
Return index	-
Interconnection	Closely related to the AEX index
Derivatives and linked products	The index is designed to be an underlying for ETFs
ISIN code	QS0011054341
Mnemonic code	AEXPP
Other codes	Reuters(.AEXPP) , Bloomberg(AEXPP Index <GO>)
Launch date	19/06/2007
Last update	